

# FACTSHEET - AS OF 07-Jul-2025

## Solactive Europe Sustainability Themes Index PR

### DESCRIPTION

The Solactive Europe Sustainability Themes Index PR aims at representing liquid developed market securities focused on providing access to multi-thematic sustainability solutions providers, using a process leveraging both "do no harm" and "best-in-class" approaches. The index calculates as an PR version in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOE966 / SLOE96	Base Value / Base Date	1000 Points / 04.11.2015
Bloomberg / Reuters	/ .SOLESTP	Last Price	1270.17
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.11.2015
Index Members	32		

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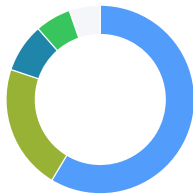
### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.63%	9.78%	4.61%	3.75%	3.47%	27.02%
Performance (p.a.)						2.50%
Volatility (p.a.)	9.98%	15.43%	17.06%	14.56%	16.72%	17.08%
High	1301.99	1310.78	1310.78	1310.78	1310.78	1462.68
Low	1264.25	1116.71	1116.71	1116.71	1116.71	820.96
Sharpe Ratio*	-2.01	2.86	0.45	0.13	0.30	0.03
Max. Drawdown	-2.90%	-3.55%	-14.12%	-14.12%	-14.12%	-37.99%
VaR 95 \ 99				-19.6% \ -56.3%		-26.5% \ -50.9%
CVaR 95 \ 99				-39.2% \ -76.1%		-42.7% \ -76.0%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

### COMPOSITION BY CURRENCIES

- EUR 58.6%
- GBP 21.5%
- DKK 8.4%
- SEK 6.1%
- Others 5.3%



### COMPOSITION BY COUNTRIES

- GB 21.5%
- FR 19.3%
- DE 14.1%
- DK 8.4%
- Others 36.7%



### TOP COMPONENTS AS OF 07-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
CONTINENTAL AG	CON GY Equity	DE	EUR	4.11%
CENTRICA PLC	CNA LN Equity	GB	GBP	4.03%
AIB GROUP PLC	AIBG ID Equity	IE	EUR	3.94%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	3.82%
FRESENIUS MEDICAL CARE AG & CO KGAA	FME GY Equity	DE	EUR	3.74%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	3.67%
KLEPIERRE SA	LI FP Equity	FR	EUR	3.61%
ELIS SA	ELIS FP Equity	FR	EUR	3.45%
MERLIN PROPERTIES SOCIMI SA	MRL SQ Equity	ES	EUR	3.40%
EQT AB	EQT SS Equity	SE	SEK	3.36%

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